#### SHRIMATHI DEVKUNVAR NANALAL BHATT VAISHNAV COLLEGE FOR WOMEN (AUTONOMOUS) (Affiliated to the University of Madras and Re-accredited with 'A+' Grade by NAAC) Chromepet, Chennai — 600 044. B.Sc. END SEMESTER EXAMINATIONS NOVEMBER-2022 SEMESTER - III 20USTCT3005 - Distribution Theory-II

Total Duration : 2 Hrs 30 Mins.

Total Marks : 60

## Section A

Answer any **SIX** questions  $(6 \times 5 = 30 \text{ Marks})$ 

- 1. What is the distribution of  $X^2$  if X follows Standard Cauchy?
- 2. Compute skewness and kurtosis of Gamma Distribution.
- 3. Derive the mode of the lognormal distribution.
- 4. Derive the central moments of Weibull distribution.
- 5. Quote the Mode of the chi square distribution with n degrees of freedom.
- 6. Show that, student's t distribution is symmetric .
- 7. Describe the point of inflexion of F-distribution.
- 8. Determine the single order statistic.

## Section B

Answer any **THREE** questions  $(3 \times 10 = 30 \text{ Marks})$ 

- 9. Show that, the ratio of two independent standard normal distribution follows Cauchy Distribution.
- 10. Compute mean, variance, skewness and kurtosis of Logistic distribution.
- 11. Determine the derivative of the Chi square distribution.
- 12. If the random variables X<sub>1</sub> and X<sub>2</sub> are independent and follow chi-square distribution with n d.f; Show that  $\frac{\sqrt{n}(X_1 X_2)}{2\sqrt{X_1X_2}}$  is distributed as student's t with n degrees of freedom.
- 13. Determine the  $r^{th}$  and  $s^{th}$  order statistics.

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